

As used herein, " USD CMBS - AAA " shall mean securities which satisfy each of the following requirements:	
Description	<ol style="list-style-type: none">1. Securities must be backed by commercial mortgage loans.2. Securities must commonly trade as "commercial mortgage-backed securities" or "CMBS" and includes any issuing trust that is included in computation of CMBS league tables3. Securities must either (i) be issued by a REMIC-eligible trust or (ii) include an opinion that they should be treated as debt for tax purposes.4. United States Dollar denominated5. Securities may not constitute residual interests
Rating	Fitch rating of AAA, or if not rated by Fitch then the lowest public rating must be the equivalent of AAA.
Price Change Multiplier ("PCM")	See PCM Grid below.
Sector Unwind Time Period	5 Business Days